

United States Bankruptcy Court  
Southern District of New York

In re Lehman Brothers Holdings Inc., et al.,

Case No. 08-13555 (SCC)

(Jointly Administered)

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

BKM Holdings (Cayman) Ltd.  
Name of Transferee

Merrill Lynch, Pierce, Fenner & Smith  
Incorporated  
Name of Transferor

Court Claim #: multiple – see Schedule 1  
Claim Amount: multiple – see Schedule 1

Name and Address where notices to Transferee should be sent:

BKM Holdings (Cayman) Ltd.  
c/o Davidson Kempner Capital Management  
520 Madison Avenue, 30<sup>th</sup> Floor  
New York, NY 10022  
Attn.: Jennifer Donovan  
(212) 446-4018  
jdonovan@dkpartners.com

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

BKM HOLDINGS (CAYMAN) LTD.  
By: Midtown Acquisitions L.P., its sole shareholder  
By: Midtown Acquisitions GP LLC, its general partner

By: \_\_\_\_\_  
Name: Arman Feldman  
Title: Manager

Date: January 12, 2018

*Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.*

Schedule 1

ISIN/CUSIP	POC	Allowed Amount of Claim	Aggregate Allowed Amount of Claim
XS0251195847	30258.00	\$485,639.07	\$3,370,659.26
XS0251195847	30258.01	\$1,575,454.98	
XS0251195847	30258.02	\$1,309,565.21	
XS0251195847	30285.00	\$1,292,227.48	\$3,457,032.83
XS0251195847	30285.01	\$2,164,805.35	
XS0251195847	30286.04	\$15,511,655.13	
XS0283497005	40320.00	\$728,957.89	\$728,957.89
XS0283497005	40321.00	\$2,186,873.66	\$2,186,873.66
XS0283497005	40322.00	\$1,393,767.47	\$1,393,767.47
XS0343872734	41195.14	\$1,938,604.80	\$2,705,969.20
XS0343872734	41195.16	\$767,364.40	
XS0298692434	43813.02	\$6,205,047.38	\$6,205,047.38
XS0283497005	44630.01	\$14,579,157.69	\$14,579,157.69
XS0276272936	44880.01	\$1,717,117.98	\$1,717,117.98
XS0290588572	45221.54	\$394,732.20	\$440,732.20
XS0257807874	45221.56	\$46,000.00	
XS0280725978	46978.07	\$4,897,057.72	\$4,897,057.72
XS0265524438	50307.01	\$4,511,276.25	\$4,511,276.25
XS0283497005	50375.00	\$1,166,333.14	\$1,166,333.14
AU300LBTC029	51133.00	\$4,471,272.14	\$4,471,272.14
XS0274481786	54987.00	\$1,890,699.80	\$1,890,699.80
XS0203783526	55825.09	\$6,736.53	\$1,300,000.00
XS0203783526	55825.10	\$104,550.90	
XS0203783526	55825.11	\$14,281.44	
XS0203783526	55825.12	\$5,928.14	
XS0203783526	55825.13	\$291,826.35	
XS0203783526	55825.14	\$18,323.36	
XS0203783526	55825.15	\$8,353.29	
XS0203783526	55825.19	\$24,075.14	
XS0203783526	55825.2	\$9,335.26	
XS0203783526	55825.21	\$8,352.59	
XS0203783526	55825.22	\$420,086.71	
XS0203783526	55825.23	\$295,780.35	

ISIN/CUSIP	POC	Allowed Amount of Claim	Aggregate Allowed Amount of Claim
XS0203783526	55825.24	\$40,289.02	
XS0203783526	55825.25	\$52,080.92	
XS0203783526	55828.03	\$1,497.01	\$100,000.00
XS0203783526	55828.04	\$23,233.53	
XS0203783526	55828.05	\$3,173.65	
XS0203783526	55828.06	\$1,317.37	
XS0203783526	55828.07	\$64,850.30	
XS0203783526	55828.08	\$1,856.29	
XS0203783526	55828.09	\$4,071.85	
AU300LBTC011	55834.01	\$8,127,713.63	\$117,854,996.32
XS0132969360	55834.01	\$25,543,903.89	
XS0165668459	55834.01	\$57,824,218.75	
XS0220152069	55834.01	\$3,557,395.66	
XS0283497005	55834.01	\$14,127,203.81	
XS0278638258	55834.02	\$8,674,560.58	
XS0202417050	55893.01	\$1,055,660.61	\$1,055,660.61
XS0210782552	56041.39	\$539,342.73	\$539,342.73
XS0202417050	56044.01	\$3,640,199.84	\$3,640,199.84
XS0210782552	56130.16	\$14,498.46	\$14,498.46
AU300LBTC029	56185.00	\$813,023.69	\$813,023.69
AU300LBTC011	56186.01	\$5,713,782.68	\$5,713,782.68
XS0329219819	56987.01	\$2,728,967.82	\$2,728,967.82
XS0230178658	57930.01	\$22,747,992.38	\$22,747,992.38
XS0236268024	58079.05	\$5,324,673.94	\$5,324,673.94
XS0361015471	58093.01	\$10,070,274.38	\$10,070,274.38
XS0235076097	58095.01	\$747.22	\$5,000,747.22
XS0235076097	58095.05	\$5,000,000.00	
XS0331333160	58701.00	\$23,859,307.19	\$23,859,307.19
AU300LBTC011	58882.04	\$8,127,713.63	\$8,127,713.63
XS0315504323	58884.03	\$20,514,789.19	\$41,392,861.10
XS0315504323	58884.04	\$14,246,381.38	
XS0315504323	58884.06	\$6,631,690.53	
XS0278638258	58890.02	\$7,199,885.28	
XS0177758801	58980.08	\$2,042,477.22	\$2,042,477.22
XS0177758801	58982.06	\$3,063,715.83	\$3,063,715.83

ISIN/CUSIP	POC	Allowed Amount of Claim	Aggregate Allowed Amount of Claim
XS0342733671	59399.00	\$4,257,317.31	\$4,257,317.31
XS0283497005	59806.00	\$2,186,873.66	\$2,186,873.66
XS0283497005	60577.06	\$20,250,450.04	\$20,250,450.04
XS0206444191	60639.05	\$5,321,270.58	\$5,321,270.58
XS0283497005	60700.01	\$7,289,578.85	\$7,289,578.85
XS0209164432	61054.01	\$8,654,319.32	\$8,896,298.65
XS0209164432	61054.03	\$241,979.33	
XS0209164358	61055.12	\$8,522,528.61	\$8,522,528.61
XS0235648747	62727.01	\$136,308.39	\$5,242,630.31
XS0235648747	62727.02	\$2,689,818.86	
XS0235648747	62727.03	\$1,014,274.21	
XS0235648747	62727.04	\$60,814.51	
XS0235648747	62727.05	\$372,576.26	
XS0235648747	62727.06	\$968,838.08	
XS0251195847	62794.00	\$8,986,060.95	\$8,986,060.95
XS0251195847	62806.02	\$6,973,183.30	\$6,973,183.30
XS0203783526	62813.15	\$189,000.00	\$2,064,387.06
XS0342751905	62813.15	\$599,223.87	
XS0256257907	62813.16	\$1,276,163.19	
XS0203783526	62814.13	\$129,000.00	\$1,141,795.73
XS0256257907	62814.13	\$695,918.02	
XS0342751905	62814.13	\$316,877.71	
XS0203783526	62815.12	\$952,000.00	\$9,527,680.01
XS0256257907	62815.12	\$5,274,870.54	
XS0342751905	62815.12	\$3,300,809.47	
XS0256257907	62816.03	\$94,042.98	\$94,042.98
XS0203783526	62817.11	\$4,000.00	\$19,234.51
XS0342751905	62817.11	\$15,234.51	
XS0203783526	62818.12	\$153,000.00	\$2,098,469.60
XS0256257907	62818.12	\$1,403,121.21	
XS0342751905	62818.12	\$542,348.39	
XS0342751905	62819.15	\$33,515.91	\$44,515.91
XS0203783526	62819.16	\$11,000.00	
XS0256257907	62820.06	\$94,042.98	\$94,042.98
XS0203783526	62821.10	\$162,000.00	\$1,252,205.70

ISIN/CUSIP	POC	Allowed Amount of Claim	Aggregate Allowed Amount of Claim
XS0256257907	62821.10	\$566,138.72	
XS0342751905	62821.10	\$524,066.98	
XS0186755798	63561.00	\$48,307,685.92	\$48,307,685.92
XS0274481786	63570.00	\$1,607,094.83	
XS0274481786	63570.01	\$6,986.13	\$1,614,080.96
AU300LBTC011	63582.02	\$8,184,607.62	\$8,184,607.62
XS0255988817	63595.08	\$7,095,528.86	
XS0283497005	63595.29	\$12,409,779.03	
XS0283497005	63595.30	\$10,505,741.04	
XS0283497005	63595.31	\$9,979,433.44	
XS0283497005	63595.32	\$10,113,561.70	\$50,104,044.07
XS0210782552	63659.00	\$797,415.33	
XS0210782552	63659.01	\$724,923.03	
XS0210782552	63659.03	\$2,827,199.82	\$4,349,538.18
XS0251195847	64029.00	\$10,603,551.92	\$10,603,551.92
XS0366304854	64249.04	\$8,355,000.00	
XS0366304854	64249.05	\$1,145,000.00	\$9,500,000.00
XS0283497005	66926.01	\$13,121,241.92	\$13,121,241.92
XS0356376300	67532.00	\$19,971,223.83	\$19,971,223.83
XS0342412284	67533.00	\$37,945,890.87	\$37,945,890.87
XS0264737726	67586.02	\$7,607,880.46	\$7,607,880.46
XS0203783526	555829.12	\$24,924.88	
XS0203783526	555829.13	\$9,664.74	
XS0203783526	555829.14	\$8,647.40	
XS0203783526	555829.15	\$434,913.29	
XS0203783526	555829.16	\$306,219.65	
XS0203783526	555829.17	\$41,710.98	
XS0203783526	555829.18	\$53,919.08	
XS0203783526	555829.21	\$16,766.47	\$896,766.49
XS0326999959	566962.69	\$13,123,187.76	
XS0326999959	566962.84	\$3,574,497.30	\$16,697,685.06
XS0203783526	5255829.89	\$260,215.56	
XS0203783526	5255829.9	\$45,604.79	
XS0203783526	5255829.91	\$726,323.35	
XS0203783526	5255829.92	\$14,754.49	\$1,103,233.52

ISIN/CUSIP	POC	Allowed Amount of Claim	Aggregate Allowed Amount of Claim
XS0203783526	5255829.93	\$35,544.91	
XS0203783526	5255829.94	\$20,790.42	



AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged **Merrill Lynch, Pierce, Fenner & Smith Incorporated** ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to **BKM Holdings (Cayman) Ltd** (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amounts specified in Schedule 1 attached hereto (the "Purchased Claims"), in Seller's right, title and interest in and to Proof of Claim Number(s) set forth at Schedule 1 hereto (the "Proof of Claim") against Lehman Brothers Holdings, Inc. ("LBHI"), debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (SCC) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Claims, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property paid on or after the Trade Date (defined below), which may be paid or distributed with respect to the Purchased Claims or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claims, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claims, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Claims, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any predecessor in interest acquired the rights underlying or constituting a part of the Purchased Claims, but only to the extent related to the Purchased Claims, (c) any and all proceeds of any of the foregoing paid on or after the Trade Date (collectively, as described in clauses (a), (b) and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claims and specified in Schedule 1 attached hereto; provided however that the parties agree that the Transferred Claims and the Purchased Securities do not include any rights title or interest in or to the Distributions (as defined below) that were received by the Seller before March 27, 2017 (the "Trade Date"). For the avoidance of doubt, other than as specifically set forth herein, Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim; (e) the Proof of Claim includes the Purchased Claims specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors of the same class and type as the Transferred Claims; (g) for the period Seller held legal and beneficial title to each of the Purchased Claims, Seller or Seller's predecessor in interest timely received the same *pro rata* amount of distributions (the "LBHI Distributions") as was received by other unsecured creditors of the same class and type as the Purchased Claims; (h) for the period Seller held legal and beneficial title to each of the Purchased Securities, Seller or Seller's predecessor in interest timely received the same *pro rata* amount of distributions (the "LBT Distributions" and together with the LBHI Distributions, the "Distributions") as was received by other creditors of the same class and type as the Purchased Securities; (i) to extent of and in the form received by Seller's Predecessor in interest, the Notices of Proposed Allowed Claim Amount (the "Notices") for each Proof of Claim provided to the Purchaser is a true and correct copy, and there have been no revisions thereto, and no action was undertaken by Seller or Seller's predecessor in interest with respect to the Notices; (j) the distribution notices provided to the Purchaser are true and correct copies (subject to redactions unrelated to the Transferred Claims) and, to the best of Seller's knowledge, there have been no revisions, amendments or

modifications thereto; (k) neither Seller nor any entity on behalf of Seller received any payment or distribution, whether directly or indirectly, on account of the Purchased Claims; (l) neither Seller nor any entity on behalf of Seller received any payment or distribution, whether directly or indirectly, on account of the Purchased Securities; (m) notwithstanding the amount indicated in the Principal / Notional Amount column on Schedule 1 to the predecessor agreement docketed in the Case under Number 32121, the correct amount is EUR 1,210,000.00; (n) notwithstanding the amount indicated in the BV Distribution column on Schedule 1 to the predecessor agreement docketed in the Case under Number 45347, the correct amount is EUR 17,316.85; (o) notwithstanding the date of the predecessor agreement docketed in the Case under Number 6643, the correct date should read as January 13, 2010; and (p) notwithstanding the date of the predecessor agreement docketed in the Case under Number 19009, the correct date should read as August 2, 2011.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claims be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

5. Seller shall promptly (but in any event no later than five (5) business days) remit to Buyer any payments, distributions or proceeds received by Seller after the Trade Date in respect of the Purchased Claims and the Purchased Securities (including, without limitation, the LBHI Distributions made on or around April 6, 2017, October 5, 2017 and December 7, 2017, and the LBT Distribution made on or around May 4, 2017 and October 23, 2017). Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer of Claim, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below. This Agreement may be executed in one or more counterparts, and all counterparts taken together shall be deemed to constitute one and the same instrument. Signatures may be exchange over email transmission.



IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is dated as  
of ~~December~~ <sup>12, 2018</sup>  
**January**

MERRILL LYNCH, PIERCE, FENNER &  
SMITH INCORPORATED

BKM HOLDINGS (CAYMAN) LTD.

By: Midtown Acquisitions L.P., its sole shareholder

By: Midtown Acquisitions GP LLC, its general partner

By:  
Name:  
Title:

  
**SETH DENSON**  
**DIRECTOR**

Address:  
c/o 214 North Tryon Street,  
15th Floor,  
Charlotte, NC 28255  
Attn: Meredith R. Smith  
Tel: (980) 388-4526  
Email: [meredith.r.smith@baml.com](mailto:meredith.r.smith@baml.com)

By: \_\_\_\_\_  
Name: \_\_\_\_\_  
Title: \_\_\_\_\_

Address:  
c/o Walkers Corporate Limited,  
Cayman Corporate Centre,  
27 Hospital Road  
George Town, Grand Cayman KY1-9008  
Cayman Islands

With a copy to:  
c/o Davidson Kempner Capital Management,  
520 Madison Avenue, 30<sup>th</sup> Floor,  
New York, NY 10022

Tel: 212 446 4018  
Fax: 212 371 4318  
Email: [jdonovan@dkpartners.com](mailto:jdonovan@dkpartners.com)  
Attn: Jennifer Donovan

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is dated as  
of ~~December 12~~ 2018  
January

MERRILL LYNCH, PIERCE, FENNER &  
SMITH INCORPORATED

BKM HOLDINGS (CAYMAN) LTD.

By: Midtown Acquisitions L.P., its sole shareholder

By: Midtown Acquisitions GP LLC, its general partner

By: \_\_\_\_\_  
Name:  
Title:

Address:  
c/o 214 North Tryon Street,  
15th Floor,  
Charlotte, NC 28255  
Attn: Meredith R. Smith  
Tel: (980) 388-4526  
Email: [meredith.r.smith@baml.com](mailto:meredith.r.smith@baml.com)

By: \_\_\_\_\_  
Name: Andrew Friedman  
Title: Manager

Address:  
c/o Davidson Kempner Capital Management,  
520 Madison Avenue, 30<sup>th</sup> Floor,  
New York, NY 10022

Tel: 212 446 4018  
Fax: 212 371 4318  
Email: [jdonovan@dkpartners.com](mailto:jdonovan@dkpartners.com)  
Attn: Jennifer Donovan

SCHEDULE 1

Transferred Claims

**SCHEDULE 1**

Transferred Claims

Proofs of Claim	ISIN/CUSIP	Issuer	Guarantor	Principal/Notional Amount of the Purchased Security	Purchased Portion of Allowed Claim Amount
30258.00	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP 270,217.99	USD 485,639.07
30258.01	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP 876,610.45	USD 1,575,454.98
30258.02	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP 728,664.78	USD 1,309,565.21
30285.00	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP 719,017.76	USD 1,292,227.48
30285.01	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP 1,204,535.21	USD 2,164,805.35
30286.04	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP 8,630,953.71	USD 15,511,655.13
40320.00	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 500,000.00	USD 728,957.89
40321.00	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 1,500,000.00	USD 2,186,873.66
40322.00	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 955,999.99	USD 1,393,767.47
41195.14	XS0343872734	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 1,920,000.00	USD 1,938,604.80
41195.16	XS0343872734	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 760,000.00	USD 767,364.40
43813.02	XS0298692434	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	HKD 47,500,000.00	USD 6,205,047.38
44630.01	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 9,999,999.95	USD 14,579,157.69
44880.01	XS0276272936	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 1,210,000.00	USD 1,717,117.98
45221.54	XS0290588572	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 278,000.00	USD 394,732.20
45221.56	XS0257807674	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 46,000.00	USD 46,000.00
46978.07	XS0280725978	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 4,150,000.00	USD 4,897,057.72
50307.01	XS0265524438	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 4,500,000.00	USD 4,511,276.25
50375.00	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 800,000.36	USD 1,166,333.14
51133.00	AU300LBT0209	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	AUD 5,499,932.22	USD 4,471,272.14
54987.00	XS0274481786	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	JPY 199,601,337.12	USD 1,890,699.80
55825.09	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 6,736.53	USD 6,736.53
55825.10	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 104,550.90	USD 104,550.90
55825.11	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 14,281.44	USD 14,281.44
55825.12	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 5,928.14	USD 5,928.14
55825.13	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 291,826.35	USD 291,826.35
55825.14	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 18,323.36	USD 18,323.36
55825.15	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 8,353.29	USD 8,353.29
55825.19	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 24,075.14	USD 24,075.14
55825.2	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 9,335.26	USD 9,335.26
55825.21	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 8,352.59	USD 8,352.59
55825.22	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 420,086.71	USD 420,086.71
55825.23	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 295,780.35	USD 295,780.35
55825.24	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 40,289.02	USD 40,289.02
55825.25	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 52,080.92	USD 52,080.92
55828.03	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 1,497.01	USD 1,497.01
55828.04	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 23,233.53	USD 23,233.53
55828.05	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 3,173.65	USD 3,173.65
55828.06	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 1,317.37	USD 1,317.37
55828.07	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 64,850.30	USD 64,850.30
55828.08	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 1,856.29	USD 1,856.29
55828.09	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 4,071.85	USD 4,071.85
55834.01	AU300LBT0111	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	AUD 10,000,000.00	USD 8,127,713.63
55834.01	XS0132969360	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 18,000,000.00	USD 25,543,903.89
55834.01	XS0165668459	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 56,500,000.00	USD 57,824,218.75
55834.01	XS0220152069	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 2,500,000.00	USD 3,557,395.66
55834.01	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 9,689,999.96	USD 14,127,203.81
55834.02	XS0278638258	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 10,000,000.00	USD 8,674,560.58
55893.01	XS0202417050	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 725,001.41	USD 1,055,660.61
56041.39	XS0210782552	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 372,000.00	USD 539,342.73
56044.01	XS0202417050	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 2,499,998.59	USD 3,640,199.84
56130.16	XS0210782552	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 10,000.00	USD 14,498.46
56185.00	AU300LBT0209	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	AUD 1,000,067.78	USD 813,023.69
56186.01	AU300LBT0111	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	AUD 7,030,000.00	USD 5,713,782.68
56987.01	XS0329219819	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 1,852,000.00	USD 2,728,967.82
57930.01	XS0230178658	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 17,551,000.00	USD 22,747,992.38
58079.05	XS0236268024	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 5,316,000.00	USD 5,324,673.94
58093.01	XS0361015471	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 7,000,000.00	USD 10,070,274.38
58095.01	XS0235076097	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 747.11	USD 747.22
58095.05	XS0235076097	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 4,999,252.89	USD 5,000,000.00
58701.00	XS031333160	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 30,000,000.00	USD 23,859,307.19
58882.04	AU300LBT0111	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	AUD 10,000,000.00	USD 8,127,713.63
58884.03	XS0315504323	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 14,400,000.00	USD 20,514,789.19
58884.04	XS0315504323	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 10,000,000.00	USD 14,246,381.38
58884.06	XS0315504323	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 4,655,000.00	USD 6,631,690.53
58890.02	XS0278638258	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 8,300,000.00	USD 7,199,885.28
58980.08	XS0177758801	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 2,000,000.00	USD 2,042,477.22
58982.06	XS0177758801	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 3,000,000.00	USD 3,063,715.83
59399.00	XS0342733671	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 3,000,000.00	USD 4,257,317.31
59806.00	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 1,500,000.00	USD 2,186,873.66
60577.06	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 13,889,999.93	USD 20,250,450.04
60639.05	XS0206444191	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 3,750,000.00	USD 5,321,270.58
60700.01	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 4,999,999.98	USD 7,289,578.85
61054.01	XS0209164432	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 6,080,000.00	USD 8,654,319.32
61054.03	XS0209164432	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 170,000.00	USD 241,979.33
61055.12	XS0209164358	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR 6,000,000.00	USD 8,522,528.61
62727.01	XS0235648747	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 195,000.00	USD 136,308.39
62727.02	XS0235648747	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 3,848,000.00	USD 2,689,818.86
62727.03	XS0235648747	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 1,451,000.00	USD 1,014,274.21
62727.04	XS0235648747	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 87,000.00	USD 60,814.51
62727.05	XS0235648747	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 533,000.00	USD 372,576.28
62727.06	XS0235648747	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD 1,386,000.00	USD 968,838.08
62794.00	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP 5,000,000.03	USD 8,986,060.95

62806.02	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP	3,880,000.03	USD 6,973,183.30
62813.15	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	189,000.00	USD 189,000.00
62813.15	XS0342751905	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	590,000.00	USD 599,223.87
62813.16	XS0256257907	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	1,357,000.00	USD 1,276,163.19
62814.13	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	129,000.00	USD 129,000.00
62814.13	XS0256257907	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	740,000.00	USD 695,918.02
62814.13	XS0342751905	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	312,000.00	USD 316,877.71
62815.12	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	952,000.00	USD 952,000.00
62815.12	XS0256257907	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	5,609,000.00	USD 5,274,870.54
62815.12	XS0342751905	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	3,250,000.00	USD 3,300,809.47
62816.03	XS0256257907	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	100,000.00	USD 94,042.98
62817.11	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	4,000.00	USD 4,000.00
62817.11	XS0342751905	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	15,000.00	USD 15,234.51
62818.12	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	153,000.00	USD 153,000.00
62818.12	XS0256257907	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	1,492,000.00	USD 1,403,121.21
62818.12	XS0342751905	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	534,000.00	USD 542,348.39
62819.15	XS0342751905	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	33,000.00	USD 33,515.91
62819.16	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	11,000.00	USD 11,000.00
62820.06	XS0256257907	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	100,000.00	USD 94,042.98
62821.10	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	162,000.00	USD 162,000.00
62821.10	XS0256257907	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	602,000.00	USD 566,138.72
62821.10	XS0342751905	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	516,000.00	USD 524,066.98
63561.00	XS0186755798	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	48,170,000.00	USD 48,307,685.92
63570.00	XS0274481786	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	JPY	169,661,136.55	USD 1,607,094.83
63570.01	XS0274481786	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	JPY	737,526.33	USD 6,986.13
63582.02	AU300LBT011	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	AUD	10,070,000.00	USD 8,184,607.62
63595.08	XS0255988817	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	5,000,000.00	USD 7,095,528.86
63595.29	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	8,511,999.96	USD 12,409,779.03
63595.30	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	7,205,999.97	USD 10,505,741.04
63595.31	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	6,844,999.97	USD 9,979,433.44
63595.32	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	6,936,999.97	USD 10,113,561.70
63659.00	XS0210782552	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	550,000.00	USD 797,415.33
63659.01	XS0210782552	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	500,000.00	USD 724,923.03
63659.03	XS0210782552	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	1,950,000.00	USD 2,827,199.82
64029.00	XS0251195847	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	GBP	5,900,000.04	USD 10,603,551.92
64249.04	XS0366304854	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	8,355,000.00	USD 8,355,000.00
64249.05	XS0366304854	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	1,145,000.00	USD 1,145,000.00
66926.01	XS0283497005	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	8,999,999.96	USD 13,121,241.92
67532.00	XS0356376300	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	18,500,000.00	USD 19,971,223.83
67533.00	XS0342412284	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	35,000,000.00	USD 37,945,890.87
67586.02	XS0264737726	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	MXN	79,500,000.00	USD 7,607,880.46
555829.12	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	24,924.88	USD 24,924.88
555829.13	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	9,664.74	USD 9,664.74
555829.14	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	8,647.40	USD 8,647.40
555829.15	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	434,913.29	USD 434,913.29
555829.16	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	306,219.65	USD 306,219.65
555829.17	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	41,710.98	USD 41,710.98
555829.18	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	53,919.08	USD 53,919.08
555829.21	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	16,766.47	USD 16,766.47
566962.69	XS0326999959	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	11,003,000.00	USD 13,123,187.76
566962.84	XS0326999959	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	EUR	2,997,000.00	USD 3,574,497.30
5255829.89	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	260,215.56	USD 260,215.56
5255829.9	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	45,604.79	USD 45,604.79
5255829.91	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	726,323.35	USD 726,323.35
5255829.92	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	14,754.49	USD 14,754.49
5255829.93	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	35,544.91	USD 35,544.91
5255829.94	XS0203783526	Lehman Brothers Treasury Co., B.V.	Lehman Brothers Holdings, Inc.	USD	20,790.42	USD 20,790.42